Debt Securities Transaction Reporting MTRS 2.0 User Guide

Version 1.6
August 6, 2015

Change History

Version	Description of Change	Date
1.1	• Draft version for review by GSDs	June 25, 2014
1.2	• Final version	October 30, 2014
1.3	• Updated references to 'MTRS 2.0 Enrollment and Certification Guide' • Section 5.3.3: Added note re correction of errors identified in File Receipt before file can be processed • Section 5.6 Table 3: Conditions for Reporting LEI - Update Counterparty Identifier to require reporting of LEI where counterparty is GSD Dealer Member. If counterparty is non-GSD Dealer Member and if LEI is not available, report alternative identifier • Section 10.1: Removed section with enrollment details that will be included in 'MTRS 2.0 Enrollment and Certification Guide' • Appendix B: Repo message specification: - Added SETTLEMENT_DATE, RELATED_PTY, NON_RESIDENT - Update CLEARING_HOUSE to 'CR' (Conditionally Required) - Update TRANS_TYPE: 3 = Update ~~(of rate)~~ • Added Appendix D: Repo Trading Scenarios • Appendix E: Revised sample Enrollment Form	February 19, 2015
1.4	• Section 5.6.1: Replaced "Short Name" with "dummy LEI" • Appendix A: Debt messsage specification: - Update YIELD to 'R' (Required) • Appendix B: Repo message specification: - Update REPO_RATE to 'R' (Required) - Update REPO_HAIRCUT to 'R' (Required) • Appendix C: Debt Trading Scenarios - Scenario 3: 19-Side=2 [Sell] 14-Customer_LEI= - Scenario 5: 13-Customer_Acc_Type=2 [Inst] - Scenario 11: 12-Reporting_Dealer_ID=PT3QB789TSUIDF371261 (Reporting Dealer B] - Scenario 13: Reporting Dealer Member A sells 4M Canada 1.75 03/01/2019 **to** a Canadian institutional client…	May 1, 2015
1.5	• Section 6.10: Added definition for non-resident counterparty • Section 5.6 (table): Added "If LEI is not available for Issuer, report a dummy identifier of 20 characters." • Appendix B: Repo message specification: - Updated PRICE to 'CR' (Conditionally Required). Price can be blank if the repo collateral security type is 'Multi'	July 1, 2015
1.6	• Appendices A and B (Debt and Repo message specifications): - Removed length restrictions on number fields - Changed TRADER_ID, CUSTOMER_ACCOUNT_ID, TRADE_ID, ORIG_TRADE_ID, REPO_AGREEMENT_ID AND ORIG_REPO_ID to printable ascii minus comma - TRADE_ID date prefix should be execution date made explicit - ORIG_REPO_ID description to include updates and fails	August 6, 2015

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1. About this Document

1.1 Introduction

1.1.1 Debt Transaction Reporting to IIROC

Rule 2800C sets out a framework under which Dealer Members are required to report debt securities transactions to IIROC through the Market Trade Reporting System 2.0 ("MTRS 2.0"). All over-the-counter ("OTC") debt market transactions executed by a Dealer Member, including those executed on an Alternative Trading System ("ATS") or through an Inter-Dealer Bond Broker ("IDBB"), must be reported to IIROC on a post-trade basis. Transaction information reported under Rule 2800C will enable IIROC to undertake surveillance and oversight of OTC debt market trading. For more information, refer to *IIROC Notice 14-0250 – Rules Notice – Transaction Reporting for Debt Securities*.

1.1.2 Bank of Canada and MTRS Reporting

To date, standardized reporting of debt market activity in Canada has been provided to the Bank of Canada by GSDs in weekly aggregate statistical reports submitted to MTRS. IIROC's system for reporting debt securities transactions, referred to as MTRS 2.0, serves as the successor to MTRS. Rule 2800C requires that all GSDs begin reporting debt securities transactions to MTRS 2.0.[1]

1.2 Intended Audience

This document is intended for use by Dealer Members that are required to report debt securities transactions to IIROC. This document will be of particular interest to developers, business analysts, and compliance and quality assurance staff.

1.3 Related Documents

This user guide is complemented by ancillary documents which are listed below. IIROC will notify Dealer Members when new or updated documents are available.

MTRS 2.0 Transaction Reporting Gateway Guide
MTRS 2.0 Enrollment and Certification Guide
IIROC Notice 14-0250 – Rules Notice – Transaction Reporting for Debt Securities

[1] MTRS and MTRS 2.0 will operate in parallel for a still-to-be-defined transition period during which Dealer Members will continue to send weekly aggregate reports to the Bank of Canada. Information about the transition period will be provided by notice from IIROC.

2. Data Usage and Dissemination

2.1 IIROC

IIROC uses debt transaction data submitted by Dealer Members to carry out its responsibilities with respect to the surveillance and oversight of OTC debt market trading, through the application of alerts and reports designed to detect potential abusive trading practices[2].

IIROC shares applicable debt transaction data for Government Securities Distributors (GSDs) with the Bank of Canada (see section 2.2 Bank of Canada).

IIROC publishes aggregate debt trading statistics and produces periodic dealer reports that supersede the quarterly reports compiled by the Bank of Canada from weekly aggregate reports previously submitted by Dealers to the Bank of Canada through MTRS.[3]

IIROC may provide data to government agencies or other regulators under our Recognition Orders, MOUs or applicable laws.

2.2 Bank of Canada

The Bank of Canada uses the debt transaction data for various purposes related to its management of government securities auctions, including the calculation of bidding limits for GSDs and for analysis of trends and developments in the debt and money markets.

MTRS 2.0 captures additional data elements for Repo transactions to allow the Bank of Canada to monitor activity and potential financial stability risks in this core funding market. This monitoring responsibility is also consistent with the latest recommendations made by the Financial Stability Board and endorsed by G20 Leaders that trade-level data and regular snapshots of outstanding positions for repo markets should be collected by national or regional authorities.

The Bank of Canada continues to publish aggregate data in the Bank of Canada Banking and Financial Statistics. The Bank of Canada is committed (in writing) to maintain the confidentiality of all data it receives from IIROC and will not disclose the data unless required by law. IIROC's expectation is that information that IIROC may provide to other governmental agencies (including securities regulatory authorities) will also be treated in the same manner.

3. Enrollment

A Dealer Member that will submit debt transaction reports to MTRS 2.0 must submit a completed Enrollment Form to IIROC and be successfully enrolled in order to receive file submission credentials for the Dealer and its Authorized Agents. See Appendix E for sample Enrollment Form.

Enrollment is a prerequisite for coordination of account setup and certification activities through IIROC Operations. The Dealer Member must successfully execute all certification tasks before being authorized to start submitting production transaction files to IIROC. The Dealer Member should allow at

[2] No historical data (i.e., aggregated data submitted by dealers to MTRS) is housed in the IIROC debt transaction database.
[3] Availability, content and frequency of new dealer reports will be determined based on consultation with industry participants. For more information, refer to the MTRS 2.0 Trade Classification Manual.

least one to two weeks to complete initial certification which will consist of a number of tasks to verify the Dealer Member's ability to successfully submit transaction files to MTRS 2.0 that conform to specifications. For more information, refer to the *MTRS 2.0 Enrollment and Certification Guide* and the *MTRS 2.0 Transaction Reporting Gateway Guide.*

Once enrolled, the Dealer Member is responsible for notifying IIROC regarding any changes to information on the Enrollment Form. As a condition of continued enrollment, a Dealer Member and its Authorized Agents may be required to re-certify the ability to successfully transmit a transaction file to IIROC when changes are made to the MTRS 2.0 Trade File Message Specifications or when changes are introduced by the Dealer Member (e.g. use of a new Authorized Agent).

4. Regulatory Reporting Obligations

4.1 Implementation Phases

To facilitate the initial implementation of transaction reporting for Debt Securities, Dealer Member responsibilities under the Proposed Rule are to be phased in based on: (i) the Dealer Member's participation in the Bank of Canada's MTRS; (ii) the types of Debt Securities traded; and (iii) the types of transactions as follows:

In Phase 1, a Dealer Member that, on or after the effective date of November 1, 2015:

- is a GSD and participant in MTRS must comply with Rule 2800C by reporting all of their transactions and the transactions of any affiliate that is a GSD, in Debt Securities (including all Repo transactions) denominated in Canadian dollars; or
- has an affiliate that is a GSD and participant in MTRS, must comply with Rule 2800C by reporting the transactions of the affiliate, in Debt Securities (including all Repo transactions) denominated in Canadian dollars.

All other Debt Security transaction reporting by GSD and non-GSD Dealer Members will be implemented when Phase 2 comes into effect, which is expected to be on November 1, 2016.

In Phase 2, a Dealer Member that, as of the effective date of Phase 2:

- is a GSD and participant in MTRS must comply with Rule 2800C by reporting all of their transactions and the transactions of any affiliate that is a GSD, in Debt Securities (including all Repo transactions), including transactions that are not denominated in Canadian dollars; or
- has an affiliate that is a GSD and participant in MTRS, must comply with Rule 2800C by reporting the transactions of the affiliate, in Debt Securities (including all Repo transactions) including transactions that are not denominated in Canadian dollars.

All other Dealer Members must comply with Rule 2800C with respect to all of their transactions in Debt Securities (excluding Repo transactions), including transactions that are not denominated in Canadian dollars.

4.2 Transactions/Securities Subject to Mandatory Trade Reporting

The Rule requires each IIROC Dealer Member to report, on a post-trade basis, all debt market transactions executed by the Dealer Member and its GSD affiliate[4], including those executed on an ATS or IDBB. All transactions must be submitted accurately by the reporting deadline, and in the format specified in this guide.

The Rule defines "Debt Security" to mean any securities that provide the holder with a legal right, in specified circumstances, to demand payment of the amount owing and includes a debtor-creditor relationship. The fact that a security was issued in another country or denominated in a foreign currency does not disqualify it from being a Debt Security. The term includes securities with short-term maturities or mandatory tender periods such as commercial paper and floating rate notes as well as traditional notes and bonds.

Debt market transactions (incuding Repos) must be reported for the following instruments:

- Government of Canada Bonds and Treasury Bills
- Federal Crown Corporation Securities
- Provincial bonds and Treasury Bills
- Corporate Bonds
- Municipal Bonds
- Bank, Trust and Mortgage Company Securities and Paper
- Asset-Backed Securities and Paper (any kind)
- Mortgage-Backed Securities
- Maple Bonds
- Strip Bonds
- Real-return bonds
- Structured Products; i.e., Fixed Floaters, Step-up bonds
- Foreign Sovereign debt
- Euro bonds
- Bankers' Acceptances
- Corporate & finance Company Paper
- Deposit Notes
- Forward settled trades (not bond forwards that are derivatives transactions reportable under a derivatives agreement)

4.3 Exceptions from Trade Reporting

The following transactions/securities must <u>not</u> be reported to MTRS 2.0:

i) ***Debt Securities without assigned ISIN or CUSIP Numbers*****:** A transaction in a Debt Security that does not have an assigned ISIN or CUSIP number on the date of trade execution is not to be reported – in cases where the transaction is a new issue of a Debt Security, the transaction is required to be reported once the ISIN or CUSIP has been assigned and by 6:00 p.m. EST on the business day following the date of CUSIP/ISIN issuance, with the Execution Date backdated to the calendar day the trade was executed.

[4] See section 4.3 for exceptions from trade reporting

ii) ***Transactions of Exchange-listed Debt Securities***: Transactions in exchange-listed Debt Securities executed on a Marketplace must not be reported.

iii) ***Internal Transactions***: Transactions between two separate business units or profit centres within the reporting Dealer Member where there is no change in beneficial ownership (e.g. trades between the money desk and the bond desk) must not be reported.

iv) ***Repo Transactions by non-GSDs***: Repo transactions executed by Dealer Members that are not GSDs must not be reported.

v) ***Transactions with the Bank of Canada***: Transactions in which the Bank of Canada or the Bank of Canada on behalf of the Government of Canada is the counterparty must not be reported.

vi) **Certain transactions by affiliates that are GSDs only for T-Bills**
Transactions executed by an affiliate that is a GSD only for Treasury Bills, in a Debt Security with an original term to maturity of greater than one year.

5. Transaction Reporting – General Requirements

5.1 Reporting Deadlines

Table 1: Reporting Deadlines

Date & Time of Execution	Reporting Deadlines
T+0, before 6pm EST	T+1, 2pm EST
T+0, after 6pm EST	T+2, 2pm EST
Trades executed on a Sat/Sun or any Federal or Provincial statutory holiday. When an Ontario provincial statutory holiday falls on a different day than for a reporting Dealer Member (e.g. Family Day), the IIROC reporting gateway will be available for file transmission.	T+2, 2pm EST
New Issues (If ISIN and CUSIP is assigned after 6pm)	After issuance of CUSIP/ISIN, 2pm EST

5.1.1 Late Reporting

If files are not received by the reporting deadline from a large volume Dealer Member that regularly submits daily files, and IIROC has not been notified, IIROC may follow up with the Dealer Member. Persistent late reporting by a Dealer Member may be subject to enforcement action by IIROC.
Note: Small volume Dealer Members that may not have trades to report on a daily basis are not required to notify IIROC when they will not be submitting files.

5.2 Trade Cancelations and Trade Corrections

5.2.1 Trade Cancelations and Corrections Processed Prior to the Reporting Deadline

If a trade is canceled prior to file submission, do not report the original trade and cancel to IIROC. If a trade is corrected prior to file submission, report only the final state (i.e. the last iteration) of the trade

as a new trade. If a trade is canceled or corrected following file submission but prior to the reporting deadline, a new, amended file should be submitted to replace the previous file.

5.2.2 Trade Cancelations and Corrections Processed After the Reporting Deadline

When a trade is canceled or corrected after the reporting deadline, the required transaction field values are indicated in the table below (see also Appendix C, Scenarios 14-16). In situations where a transaction is canceled and replaced with a new transaction, IIROC understands that it may be difficult to link the new transaction with the original transaction (that was subsequently canceled). To allow for this scenario, IIROC requires the new (replacement) transaction to be backdated in terms of both execution date and time to match the original transaction; failure to backdate the transaction may result in the triggering of a false positive fair pricing alert and may result in unnecessary follow-up by both IIROC and Dealer Member staff.

Table 2: Post Report Trade Cancellation and Corrections

Action	Transactions Reported	Field Values
1. Cancel after reporting deadline	Cancel	TRADE_ID = new trade id assigned TRANS_TYPE = “Cancel” ORIG_TRADE_ID = original trade id EXECUTION_DATE = Date of cancel EXECUTION_TIME = Time of cancel
2. Cancel and replace with new transaction after reporting deadline (e.g. different counterparty)	Cancel	TRADE_ID = new trade id assigned TRANS_TYPE = “Cancel” ORIG_TRADE_ID = original trade id EXECUTION_DATE = Date of cancel EXECUTION_TIME = Time of cancel
	New	TRADE_ID = new trade id assigned TRANS_TYPE = “New” EXECUTION_DATE = backdated to match date of the transaction that it replaces EXECUTION_TIME = execution time of the transaction that it replaces
3. Correction after reporting deadline (e.g. quantity correction)	Correction	TRADE_ID = new trade id assigned TRANS_TYPE = “Correction” ORIG_TRADE_ID = original trade id EXECUTION_DATE = Date of correction EXECUTION_TIME = Time of correction

5.3 Submission of Transaction Files

5.3.1 Separate Files for Debt Transactions and Repo Transactions

The Dealer Member is required to submit separate files for debt transactions and for repo transactions. Each transaction report must contain the data elements relevant to a debt or repo transaction as applicable. (See *MTRS 2.0 Transaction Reporting Gateway Guide* for more information.)

5.3.2 Submission of Additional Files

The Dealer Member may submit additional files as needed for different desks/sources (e.g., money market transactions, retail transaction submitted through an Authorized Agent). The file name must include the file ID associated with the file. (See *MTRS 2.0 Transaction Reporting Gateway Guide* for more information.)

5.3.3 Submission of Revised Files Prior to Reporting Deadline

The Dealer Member or its Authorized Agent may send revised versions of any file up to the reporting deadline, either to correct errors specified in the File Receipt or to correct any other errors identified by the Dealer Member. Where the Dealer Member has submitted multiple files with the same file ID, IIROC will process only the last file received as of the reporting deadline. (See *MTRS 2.0 Transaction Reporting Gateway Guide* for more information.)

Note: *A file will not be processed by IIROC if the last File Receipt sent contained errors found during validation of transaction records. Files that are corrected and submitted after the reporting deadline will be considered late reports.*

5.4 No Transactions to Report

If the Dealer Member has no transactions to report for a given trading day, there is no requirement to submit an empty file or to notify IIROC[5]. IIROC will monitor file submissions from the Dealer Members and follow up on suspected reporting omissions.

5.5 File Receipts and Record Keeping

A File Receipt is sent electronically to the reporting entity to acknowledge that a transaction file has been successfully transmitted to MTRS 2.0. The File Receipt also includes details regarding any errors found during validation of transaction records (e.g. missing mandatory fields, invalid field formats) which must be corrected before the file is processed (see section 5.3.3 above). File Receipts must be retained by the Dealer in accordance with recordkeeping terms contained in the Rule.[6] (See *MTRS 2.0 Transaction Reporting Gateway Guide* for more information.)

5.6 Use of Legal Entity Identifiers (LEIs)

An LEI is a 20-character code used to identify an entity that enters into financial transactions.

All Dealer Members who execute debt trades that are subject to the reporting rule will require an LEI, regardless of whether they are a reporting dealer or a counterparty (see Table 3).

[5] Dealers may optionally submit an empty file in order to receive a File Receipt for audit purposes.
[6] See IIROC Notice 14-0250, section 2.5 (b)

For more information about LEIs and the LEI registration process, see Appendix F.

Table 3: Conditions for Reporting LEI on Debt Transactions

Debt Transaction Reporting Field	Use of LEI
Reporting Dealer Identifier	LEI must be reported for the reporting Dealer Member
Counterparty Identifier	LEI must be reported when the counterparty is a GSD Dealer Member or Bank. If counterparty is a non-GSD Dealer Member and if LEI is not available, report the alternative identifier (see section 5.6.1) LEI must be reported for an IDBB or ATS, where available. If LEI is not available for an IDBB or ATS, report the alternate identifier (see section 5.6.1). LEI must be reported for Issuer, where available. If LEI is not available for Issuer, report a dummy identifier of 20 characters.
Customer LEI [optional]	LEI may be reported where available for an institutional customer
Trading Venue Identifier	LEI must be reported where available. If not available, report the alternate identifier for electronic trading venue where the transaction was executed (see section 5.6.1).
Clearing House (Repo)	LEI must be reported

5.6.1 Access to LEIs and Alternate Entity Identifiers

IIROC maintains lists of LEIs assigned to Dealer Members, Banks, ATSs, or IDBBs. IIROC also maintains a list of alternate identifiers (dummy LEIs) where an LEI is not available. Lists of LEIs and alternative identifiers can be downloaded from the Reference Data subdirectory on the MTRS 2.0 reporting gateway portal.

5.7 Use of an Authorized Agent

"Authorized Agent" means a Dealer Member or other business entity that has successfully enrolled in MTRS 2.0 to submit debt transactions on behalf of Dealer Members. A Dealer Member utilizing an Authorized Agent for reporting transactions remains responsible for compliance with the Rule and is responsible for the Authorized Agent's actions on its behalf as well as any failure by the Authorized Agent to act as required under the Rule. IIROC requires the Dealer Member to have appropriate controls in place regarding arrangements with a third party reporting agent.[7]

Files submitted by an Authorized Agent on behalf of a Dealer Member must be segregated based on the Dealer Member (i.e., if an Authorized Agent is reporting transactions on behalf of multiple Dealer Members, the Agent must submit a separate file for each Dealer Member).

[7] See IIROC Notice 14-0012 – Rules Notice – Guidance Note – Outsourcing Arrangements

5.8 Reporting Party Obligations in Common Trading Scenarios

Reporting party obligations in the most common scenarios are described in the table below. Appendix C and Appendix D provides detailed information regarding transaction content for various debt and repo trading scenarios.

Table 4: Reporting Party Obligations

Transaction Between	Who Reports
Dealer Member and a client or non-client	Dealer Member
Dealer Member and Inter-Dealer bond Broker (IDBB) or issuer	Dealer Member
Dealer Member and an Alternative Trading System (ATS) where the ATS is the counterparty	Dealer Member and ATS
ATS (where the ATS is the counterparty) and a subscriber	ATS
Two Dealer Members	Each Dealer Member
Dealer Member and Issuer	Dealer Member

6. Debt Transaction Reporting Tips

This section contains information supplemental to that contained in the MTRS 2.0 Trade File Message Specifications (see Appendices A and B).

6.1 Allocations

Client allocations that occur after the transaction reporting deadline that do not change any data elements other than client account information are not required to be reported. For example, in the case where a large trade is executed and allocations to sub-accounts are done after the reporting deadline, only the original (parent) trade needs to be reported.[8]

6.2 Benchmark

Dealer Members are expected to provide benchmark CUSIP/ISIN, except in instances where a transaction is for a Government of Canada debt security and a benchmark was not used, or for other categories of transactions that are not typically priced off of a benchmark. If benchmark is blank for a transaction that is not for a Government of Canada debt security, IIROC may contact the Dealer Member to obtain more information about the pricing mechanism that was used.

6.3 Commission

This field is only required to be populated in the case where the commission is stated on the client confirmation.

[8] This assumes that total quantity of allocations equals total quantity of parent order. If allocations result in any changes to any other required fields, the Dealer Member must report as a correction.

6.4 Counterparty Type

If Dealer Member counterparty is a registered bond ATS, report as ATS, not Dealer.

If Dealer Member counterparty is a Schedule I Bank or the Canadian office of a Schedule II Bank, report as a Bank, not a client.

The counterparty type must be set to non-client when the transaction was executed for an account in which a partner, director, officer or employee of any Dealer Member has an interest.

The counterparty type must be set to Issuer where the counterparty is the issuer of the transacted security.

6.5 Counterparty ID

Counterparty ID is not reported where the counterparty is client or non-client.

If LEI is not available for a non-GSD Dealer Member, ATS or IDBB, report the alternative identifier provided in the Reference Data sub-directory on the MTRS 2.0 reporting gateway portal. For Issuer, report LEI if available; if LEI is not available, report Issuer name (see also section 5.6 re use of LEIs).

6.6 Customer Account Identifier

The Customer Account Identifier is an optional field that contains an identifier assigned by the Dealer Member and unique to that client, but does not identify the actual client. Dealer Members are encouraged to provide this information to assist IIROC in identifying suspicious or manipulative activity such as wash trading, as well as reduce the incidence of "false positive" alerts and the associated burden on Dealer Member's staff to provide client information in response to a regulatory inquiry.

6.7 Electronic Execution Indicator

The Electronic Execution Indicator should be reported as "Y" when the transaction is executed on or facilitated through an electronic trading venue, including an ATS, IDBB, or Single Dealer Platform. This would include when a transaction is executed over the counter and then reported to a trading venue such as CanDeal.

The Electronic Execution Indicator should be reported as "N" when a transaction is confirmed over the phone and then reported directly into the Dealer Member's trade reporting system for back office processing.

6.8 Execution Date

The Execution Date is the calendar day the transaction was executed. For cancel/replace scenario, Execution Date is backdated to date of the original trade. (See table in section 5.2 and Appendix C, scenario 15.)

6.9 Execution Time

The Execution Time is the time at which the transaction was executed, either as recorded by an electronic execution system or, in the case of a non-electronic trade, the time the trade is entered into

the Dealer Member's reporting system. (For cancels and corrections, see table in section 5.2 and Appendix C, scenarios 14-16.)

6.10 Non-resident

The non-resident marker is used to indicate a counterparty that is considered to be a non-resident for the purposes of the Income Tax Act (Canada). When in doubt, consider the counterparty as Canadian.

6.11 Foreign Affiliates

Assume a case where a Canadian Dealer Member sells Government of Canada bonds to its foreign affiliate and the foreign affiliate in turn sells the bonds to one of its foreign customer accounts. The sale of the bonds from the domestic (i.e. Toronto) desk to its foreign affiliate would be reported as an "affiliate" trade (Related Party = "Y") with "non-resident" marker. The subsequent trade (i.e. the foreign affiliate in turn selling the bonds to one of its foreign customer accounts), is not reported. In a case where a domestic desk sells directly to a foreign customer, then that trade is reported with the "non-resident" marker. Refer to Appendix C, Scenario 6.

6.12 ISIN/CUSIP

ISIN *or* CUSIP is required on each transaction. A combination of ISINs and CUSIPs can be sent in the same transaction file.

6.13 Original Trade Identifier

Original Trade Identifier is reported on cancels or corrections. Only cancels/corrections that occur after the reporting deadline should be reported to IIROC. See also section 5.2 Trade Cancelations and Trade Corrections.

6.14 Primary Market

All new issues transactions (including re-openings) in provincial, municipal and corporate debt securities are to be reported with the Primary Market marker indicated. These transactions include drawdowns from issuers and agency transactions.

6.15 Side (Counterparty's Perspective)

All transactions are to be reported from the counterparty's perspective. For example, where a Dealer Member sells to Client counterparty, the reporting Dealer Member reports the transaction as a Buy.

6.16 Trading Venue Identifier

If an LEI is not available for the Trading Venue, IIROC will provide alternative identifiers to be reported in place of the LEI. Trading Venue Identifiers are available in the Reference Data subdirectory on the IIROC reporting gateway portal.

When the Counterparty Type is "IDBB", the associated LEI must be reported in both Counterparty Type and Trading Venue Identifier fields.

6.17 Yield

Market convention is to be used; i.e., if a reporting Dealer Member is submitting a transaction for a callable bond, yield to call should be reported in this field.

7. Repo Transaction Reporting Tips

7.1 Currency

Report currency of Repo using standard (ISO 4217) currency codes.

7.2 Price

Report price of Repo excluding any accrued interest (i.e. "clean" price).

7.3 Repo Rate

If the transaction was a floating repo, it should be reported in string format **(e.g.** CORRA +5bps).

7.4 Repo Collateral Security Id

Required field where ISIN or CUSIP is reported in Repo Collateral Security Type field.

7.5 Repo Collateral Security Type

Indicates if Repo is for:

- Non-federal government collateral (report ISIN or CUSIP)
- Federal government general collateral (report as "GC"), or
- Multiple collaterals (report as "Multi")

7.6 Transaction Type

A new Repo agreement should be reported with transaction type "new". A Repo agreement previously reported as new and that later is canceled should again be reported, now with transaction type "cancel" and with the original Repo ID field set to Repo ID of the canceled Repo. A correction to a previous report should be reported with transaction type "correction", with terms updated to include the correction, and with the original Repo ID field set to repo ID of the incorrect Repo. When there is a change of terms on an open Repo; e.g. a rate change, the update should be reported with transaction type "update". For examples of repo updates, refer to Appendix D, Scenarios 6, 7 and 8.

If on the maturity date of a Repo agreement, either counterparty fails to deliver – either the cash or the security – the failure should be reported with transaction type "fail", with terms updated to include any negotiated or predetermined changes; e.g. a new maturity date, and with the original Repo ID field set to the Repo ID of the repo for which the final leg failed.

For example, counterparty A and counterparty B enter an overnight Repo agreement in which B sells a security to A and reverses the sale the next day. It can happen that counterparty A may fail to return the security the next day. In such a case, the GMRA (General Master Repo Agreement) may determine a change in terms, the counterparties may negotiate a change in terms, or the counterparties may

terminate the agreement. If the terms are changed to have a new maturity date, the Repo fail report should include a changed maturity date. If the Repo agreement is terminated, the contract should simply be reported as a fail with no changes. Any additional payments assessed due to the fail should not be reported (there is no field to do so).

8. Certification and Change Management

The reporting Dealer Members and its Authorized Agents are required to certify the ability to successfully submit transaction files to MTRS 2.0, conforming to the MTRS 2.0 message specifications. For more information regarding certification procedures, refer to the *MTRS 2.0 Enrollment and Certification Guide.*

8.1 IIROC Change Requests

From time to time, IIROC may introduce changes to debt transaction reporting requirements that require development and/or recertification by the reporting Dealer Members and its Authorized Agents. IIROC will consult with the parties regarding any proposed changes and provide appropriate advance notice (not less than 90 days) to allow for development and recertification. Changes to Rule 2800C will be subject to usual rule change protocols.

8.2 Dealer Member Change Requests

The Dealer Members must contact IIROC in advance of any changes that may affect the reporting of debt transactions to MTRS 2.0 so that IIROC can do an impact assessment to determine if recertification is required. Such changes include but are not limited to: adding or removing an Authorized Agent, adding or removing a reporting entity, or changing the method of file transmission to IIROC.

9. Support Information

The Dealer Member should contact IIROC Debt Surveillance to report any business or technical issues related to the submission of transaction files to IIROC by the Dealer Member or its Authorized Agent. The Dealer Member is also required to contact IIROC Debt Surveillance to report changes to enrollment information.

Support is available Monday through Friday from 8:00am-5:00pm EST (excluding statutory holidays). Any issues that are reported outside regular support hours will be dealt with on a priority basis when regular support hours resume.

Support contact information is provided below:

Table 5: Support Contact Information

Support group	Email address	Phone number
IIROC Debt Surveillance	Debtsurveillance@iiroc.ca	(416) 943-5861

10. MTRS 2.0 Transaction Reporting Gateway

The MTRS 2.0 Transaction Reporting Gateway provides a secure web portal for submitting transaction files to IIROC and for accessing reports and other information. Transaction files may be submitted automatically using Secure File Transfer Protocol (“SFTP”) or via manual file upload using an Excel template on the web portal. Each Dealer Member has its own reporting directory on the reporting gateway. Upload and download functionality is available for Dealer Members to submit daily transaction files and to retrieve entity identifier reference data and reports.

For more information, refer to the *MTRS 2.0 Transaction Reporting Gateway Guide*.

11. APPENDICES

11.1 Appendix A: MTRS 2.0 Trade File Message Specification – Debt Transactions

- All fields must be sent in the order specified in Table 6 below.
- Field id "Req". 'R' = Required. CR= Conditionally Required depending on the transaction type. 'O' = optional field.

Table 6: Trade File Message Specification – Debt Transactions

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
1.	SECURITY_ID	Security Identifier	R	String 12 Alphanumeric	CA12345JKLA8	The ISIN number or CUSIP number assigned to the securities in the transaction
2.	SECURITY_ID_TYPE	Security Identifier Type	R	Int 1 = CUSIP 2 = ISIN	2	The type of identifier that was submitted, ISIN or CUSIP
3.	TRADE_ID	Trade Identifier	R	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex) "YYYYMMDD+"XXXX …X" LocalMktDate followed by unique id (for day for reporting dealer)	2014062600007241	Unique identifier assigned to the transaction by the reporting Dealer Member YYYYMMDD prefix must be the execution date.

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
4.	ORIG_TRADE_ID	Original Trade Identifier	CR	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex) "YYYYMMDD+"XXXX …X"	2014062600000232	Included on trade cancelations or corrections
5.	TRANS_TYPE	Transaction Type	R	Int 0 = New 1 = Cancel 2 = Correction	0	Indicates whether the transaction is new, a cancelation, or a correction
6.	EXECUTION_DATE	Execution Date	R	String 8 digits YYYYMMDD	20140626	The calendar day the transaction was executed
7.	EXECUTION_TIME	Execution Time	R	HH:MM:SS 8 Alphanumeric Report in EST If seconds are not available, send "00"	14:27:51	The time at which the transaction was executed, either as recorded by an electronic trading system or by the time of entry into a trade booking system
8.	SETTLEMENT_DATE	Settlement Date	R	String 8 digits YYYYMMDD	20140701	The date the transaction is reported to settle.

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
9	TRADER_ID	Trader identifier	R	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex)	JOHNSMITH	Assigned by reporting Dealer Member to identify the individual/desk responsible for the transaction
10.	REPORTING DEALER_ID	Reporting Dealer Identifier	R	String 20 Alphanumeric	001GPB6A9XPE8XJICC14	The LEI of the reporting Dealer Member
11.	COUNTERPARTY_TYPE	Counterparty Type	R	Int 1 = Client 2 = Non-client 3 = Dealer 4 = IDBB 5 = ATS 6 = Bank 7 = Issuer	2	Indicates whether the counterparty was a Client, a Non-client, a Dealer Member, a Dealer Member acting as an Alternative Trading System (ATS), an Inter-Dealer Bond Broker (IDBB), an Issuer or a Bank
12.	COUNTERPARTY_ID	Counterparty Identifier	CR	String 20 Alphanumeric	01370W6ZIY66KQ4J3570	The LEI of the counterparty when the counterparty is a Dealer Member, Bank, IDBB, or ATS. Bank trades are defined as trades with Schedule I Banks and Canadian offices of Schedule II Banks
13.	CUSTOMER_ACC_TYPE	Customer Account Type	CR	Int 1 = Retail 2 = Institutional	2	Indicates whether the client is retail or institutional. This field must be populated if the counterparty type is 'Client'
14.	CUSTOMER_LEI	Customer LEI	O	String 20 Alphanumeric	4RU5TT9HLL8JMW340BG5	The LEI assigned to the institutional client/customer, where available.

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
15.	CUSTOMER_ACCOUNT_ID	Customer Account Identifier	O	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex)	GXF123	Identifier assigned by a reporting Dealer Member to uniquely identify the client/customer where counterparty is 'Client' and no Customer LEI is available
16.	INTROD_CARRY	Introducing/Carrying Dealer Indicator	R	Int 1 = Introducing 2 = Carrying 3 = N/A	1	Indicates whether the reporting Dealer Member acted in the capacity of an introducing or carrying broker
17.	ELECTRONIC_EXECUTION	Electronic Execution Indicator	R	Char 'Y' 'N'	Y	Indicates if the transaction was executed on or facilitated through an electronic trading venue
18.	TRADING _VENUE_ID	Trading Venue Identifier	CR	String 20 Alphanumeric	01370W6ZIY66KQ4J35 70	The LEI of the electronic trading venue or, if not available, the name of the electronic trading venue where the transaction was executed
19.	SIDE	Side	R	Int 1 = Buy 2 = Sell	1	All transactions are to be reported from the counterparty's perspective.
20.	QUANTITY	Quantity	R	Float X Digits	1000000	Par value of securities
21.	PRICE	Price	R	Float [4 Digits].[10 Digits]	101.05	The price at which the transaction was executed, including any mark-ups and/or mark-downs and/or commission.
22.	BENCHMARK_SEC_ID	Benchmark Security Identifier	CR	String 12 Alphanumeric	CA98765RST43	The ISIN or CUSIP of the Bond used as pricing benchmark (if any)

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
23.	BENCHMARK_SEC_ID_TYPE	Benchmark Security Identifier Type	CR	Int 1 = CUSIP 2 = ISIN	2	The type of identifier that was submitted, ISIN or CUSIP
24.	YIELD	Yield	R	Float (percentage) [3 Digits].[10 Digits]	2.75	The yield to maturity calculated in a manner consistent with market conventions for the security traded
25.	COMMISSION	Commission	CR	Float [X Digits].[10 digits]	100.00	The commission or mark-up on confirmation (if any)
26.	CAPACITY	Capacity	R	Int 1 = Agency 2 = Principal	P	Indicates whether the Dealer Member acted as Principal or Agent ("Riskless Principal Trades" reported as Principal)
27.	PRIMARY_MARKET	Primary Market Indicator	R	Char 'Y' 'N'	N	Special Condition Indicator to indicate that the transaction is being submitted by an underwriter of a new issue of Debt Securities and that, at the time of the transaction, the securities were subject to a fixed price offering agreement. "Take-down" allocations from a syndicate manager to syndicate members are included in this designation as well as customer allocations by any member of the underwriting group subject to a fixed price offering agreement at the time of trade
28.	RELATED_PTY	Related Party Indicator	R	Char 'Y' 'N'	N	Special Condition Indicator to indicate that the counterparty is an affiliate of the Dealer Member

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
29.	NON_RESIDENT	Non-Resident	R	Char ‘Y’ ‘N’	N	Special Condition Indicator to indicate that the transaction is one with a non-resident counterparty
30.	FEE_BASED_ ACCOUNT	Fee-based Account Indicator	R	Char ‘Y’ ‘N’	Y	Special Condition Indicator to indicate that the transaction is for a retail customer account paying non-transaction-based fees as partial or full remuneration for the Dealer Member’s transaction execution services

11.2 Appendix B: MTRS 2.0 Trade File Message Specification – Repo Transactions

All fields must be sent in the order specified in Table 7 below:

Table 7: Trade File Message Specification – Repo Transactions

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
1.	REPO_AGREEMENT_ID	Repo Agreement Identifier	R	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex) "YYYYMMDD+"XXXX…X" LocalMktDate followed by unique id (for day for reporting dealer)	2014062600007241	Unique identifier assigned to the Repo transaction by the reporting Dealer Member YYYYMMDD prefix must be the execution date.
2.	ORIG_REPO_ID	Original Repo Identifier	CR	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex) "YYYYMMDD+"XXXX…X"	2014062600000232	Included on Repo cancels, corrections, updates, and fails
3.	TRANS_TYPE	Transaction Type	R	Int 0 = New 1 = Cancel 2 = Correction 3 = Update 4 = Fail	0	Indicates whether the Repo is new, a cancelation, a correction, an update, or a fail[9]
4.	AGREEMENT_DATE	Repo Agreement Date	R	String 8 digits YYYYMMDD	20140626	The calendar date the Repo was executed or agreed upon, either as recorded by an electronic trading system or by the time of entry into a trade booking system.

[9] If an open term repo's terms are updated, e.g. the rate is changed, the new terms should be reported as an update. If either counterparty fails to deliver, the failure should be reported with any new terms; e.g. the new maturity date.

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
5.	AGREEMENT_TIME	Repo Agreement Time	R	HH:MM:SS 8 Alphanumeric Report in EST If seconds are not available, send “00”	14:27:51	The time at which the Repo was executed or agreed upon, either as recorded by electronic trading system or by the time of entry into a trade booking system
6.	CLEARING_HOUSE	Clearing House	CR	String 20 Alphanumeric	001GPB6A9XPE8XJICC 14	If the Repo was centrally cleared, the LEI of the central clearing house
7.	TRADER_ID	Trader Identifier	R	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex)	JSMITH REPO01TOR	Assigned by Reporting Dealer Member to identify the individual/desk responsible for the Repo transaction
8.	REPO_TYPE	Repo Type	R	Int 1= Repo 2= Reverse repo 3 = Sell/buy back 4 = Buy/sell back	2	Indicates whether the transaction was conducted as part of a Repo, a reverse Repo, a sell/buyback, or a buy/sellback
9.	REPO_TERM	Repo Term	R	Int 1 = Fixed Term 2 = Open Term	1	Indicates whether the Repo has fixed term or is an open term repo
10.	REPO_MAT_DATE	Repo Maturity Date (if closed-term)	CR	String 8 digits YYYYMMDD	20140627	The calendar date the Repo will mature (date of the second leg) if the Repo is closed term. If the Repo is an open-term Repo, leave blank.
11.	SETTLEMENT_DATE	Repo Settlement Date	R	String 8 digits YYYYMMDD	20140626	The calendar date the Repo wll settle (date of the first leg)
12.	REPORTING DEALER_ID	Reporting Dealer Identifier	R	String 20 Alphanumeric	001GPB6A9XPE8XJICC 14	The LEI of the reporting Dealer Member

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
13.	COUNTERPARTY_TYPE	Counterparty Type	R	Int 1= Client 2 = Non-client 3 = Dealer 4 = IDBB 5 = ATS 6 = Bank	2	Indicates whether the counterparty was a Client, , a Dealer Member, a Dealer Member acting as an Alternative Trading System (ATS), an Inter-Dealer Bond Broker (IDBB), or a Bank.
14.	COUNTERPARTY_ID	Counterparty Identifier	CR	String 20 Alphanumeric	01370W6ZIY66KQ4J35 70	The LEI of the counterparty when the counterparty is a Dealer Member, Bank, IDBB, or ATS. Bank trades are defined as trades with Schedule I Banks and Canadian offices of Schedule II Banks
15.	CUSTOMER_ACC_TYPE	Customer Account Type	CR	Int 1 = Retail 2 = Institutional	2	Indicates whether the client is retail or institutional. This field must be populated if the counterparty type is 'Client'
16.	CUSTOMER_LEI	Customer LEI	O	String 20 Alphanumeric	4RU5TT9HLL8JMW340 BG5	The LEI assigned to the institutional client/customer, where available
17.	CUSTOMER_ACCOUNT_ID	Customer Account Identifier	O	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex)	GXF123	Identifier assigned by a reporting Dealer Member to uniquely identify the client/customer where the counterparty is 'Client' and no Customer LEI is available
18.	ELECTRONIC_EXECUTION	Electronic Execution Indicator	R	Char 'Y' 'N'	Y	Indicates if the Repo transaction was executed on or facilitated through an electronic trading venue

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
19.	TRADING_VENUE_ID	Trading Venue Identifier	CR	String 20 Alphanumeric	01370W6ZIY66KQ4J3570	The LEI of the electronic trading venue or, if not available, the name of the electronic trading venue where the transaction was executed
20.	QUANTITY	Quantity	R	Float X Digits	1000000	Par value of the collateral
21.	PRICE	Price	CR	Float [4 Digits].[10 Digits]	101.05	The price at which the initial purchase of the security in the Repo agreement was executed, including any mark-ups and/or mark-downs Price can be blank if the repo collateral security type is 'Multi'
22.	REPO_CURRENCY	Currency of Repo	R	String 3 Alphanumeric	USD	The currency denomination of the cash payment used for the initial purchase of the security in a Repo agreement
23.	REPO_RATE	Repo Rate	R	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex)	CORRA +5bps	The Repo interest rate. If the interest rate is not a term of the contract, then it is the interest rate implied by the difference between the sale (purchase) price and its repurchase (resale) price
24.	REPO_HAIRCUT	Repo Haircut	R	Float (percentage) [3 Digits].[10 Digits]	3.000	The Repo haircut. If the haircut is not a term of the contract, then it is the haircut implied by the disparity between the purchase price and the market value of the security at the time of initial purchase
25.	REPO_CSI_TYPE	Repo Collateral Security Type	R	Int 1 = CUSIP 2 = ISIN 3 = Multi 4= GC	1	Indicates the type of identifier that was submitted, ISIN or CUSIP, or if the Repo is for general collateral, or if the Repo is for multiple securities

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
26.	REPO _CSI_ID	Repo Collateral Security Identifier	CR	String 12 Alphanumeric	CA98765RST43	The ISIN or CUSIP number of the security underlying a Repo agreement at the beginning of the agreement if a single security is used as collateral
27.	RELATED_PTY	Related Party Indicator	R	Char ‘Y’ ‘N’	N	Special Condition Indicator to indicate that the counterparty is an affiliate of the Dealer Member
28.	NON_RESIDENT	Non-Resident	R	Char ‘Y’ ‘N’	N	Special Condition Indicator to indicate that the transaction is one with a non-resident counterparty

11.3 Appendix C: Debt Trading Scenarios

Note: All transactions are to be reported from the counterparty's perspective

Figure 1: Reporting Dealer acts in Principal Capacity

1. **Reporting Dealer Member sells 1M Saskatoon 3.7 11/27/23 to a Canadian Institutional Customer. Dealer acts in a Principal Capacity**
   a. One trade report is expected

Reporting Dealer

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2013111212345678
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=2013112
7-Execution_Time=14:27:51
8-Settlement_Date=20131118
9.Trader_ID=GeneSimmons
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=
13-Customer_Acc_Type=2 [Inst]
14-Customer_LEI=13IEWX0W7C3RVXNMNZ25 [Optional]
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=1 [Buy]
20-Quantity=1000000
21-Price=98.80
22-Benchmark_Sec_ID=CA135087A610
23-Benchmark_Sec_ID_Type=2 [ISIN]
24-Yield=3.84
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Canadian Inst. Client

Trade report not required

Figure 2: Reporting Dealer trades on Electronic Venue

2. **Reporting Dealer Member sells 10 million ABC Corp to a Canadian Institutional Customer on MarketAxess.**

a. One trade report is expected

Reporting Dealer

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2013111212345678
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=2013112
7-Execution_Time=14:27:51
8-Settlement_Date=20131118
9.Trader_ID=GeneSimmons
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=
13-Customer_Acc_Type=2 [Inst]
14-Customer_LEI=13IEWX0W7C3RVXNMNZ25 [Optional]
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=Y
18-Trading_Venue_ID=GPSMMRI21JE7ZCVYF972
19-Side=1 [Buy]
20-Quantity=1000000
21-Price=98.80
22-Benchmark_Sec_ID=CA135087A610
23-Benchmark_Sec_ID_Type=2 [ISIN]
24-Yield=3.84
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Canadian Inst. Client

Trade report not required

Figure 3: Retail Client Fee Based Account

3. Reporting Dealer Member buys 1M Saskatoon 3.7 11/27/23 from a Canadian retail customer.

a. One trade report is expected
b. The retail account is a fee-based account

Reporting Dealer

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2013111212345678
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=2013112
7-Execution_Time=14:27:51
8-Settlement_Date=20131118
9.Trader_ID=BobDylan
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=
13-Customer_Acc_Type=1 [Retail]
14-Customer_LEI=
15-Customer_Account_ID=RRSP1234 [Optional]
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=Y
18-Trading_Venue_ID=GPSMMRI21JE7ZCVYF972
19-Side=2 [Sell]
20-Quantity=1000000
21-Price=98.80
22-Benchmark_Sec_ID=CA135087A610
23-Benchmark_Sec_ID_Type=2 [ISIN]
24-Yield=3.84
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=Y

Retail Client

Trade report not required

Figure 4: Two Reporting Dealers Trade

4. Reporting Dealer Member A buys 2 million Government of Canada 1.75 03/01/2019 from Reporting Dealer Member B

a. Two trade reports are expected [each Dealer must report]

Reporting Dealer A

1-Security_ID=CA135087B86
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2014062312345678
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=GordonSumner
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=3 [Dealer]
12-Counterparty_ID=PT3QB789TSUIDF371261
13-Customer_Acc_Type=
14-Customer_LEI=
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=2 [Sell]
20-Quantity=2000000
21-Price=98.88
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.10
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Reporting Dealer B

1-Security_ID=CA135087B86
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2014062387654321
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=JohnBongiovi
10-Reporting_Dealer_ID=PT3QB789TSUIDF371261
11-Counterparty_Type=3 [Dealer]
12-Counterparty_ID=13IEWX0W7C3RVXNMNW50
13-Customer_Acc_Type=
14-Customer_LEI=
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=1 [Buy]
20-Quantity=2000000
21-Price=98.88
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.10
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Figure 5: Dealer trades with Related Party

5. Reporting Dealer Member (Toronto Desk) buys 2 million Government of Canada 1.75 03/01/2019 from its London Desk

- **a.** One trade report is expected
- **b.** There has been a change in beneficial ownership

Reporting Dealer [Toronto Desk]

1-Security_ID=CA135087B86
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2014062312345678
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=BillyGibbons
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=PT3QB789TSUIDF371261
13-Customer_Acc_Type= 2 [Inst]
14-Customer_LEI=
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=2 [Sell]
20-Quantity=2000000
21-Price=98.88
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.10
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=Y
29-Non-resident=Y
30-Fee-based Account=N

Reporting Dealer [London Desk]

Trade report not required

Figure 6: Dealer trades with Foreign Entity

6. Reporting Dealer Member (Toronto Desk) buys 2 million Government of Canada 1.75 03/01/2019 from a foreign-based institutional customer in Switzerland

a. One trade report is expected

Reporting Dealer [Toronto Desk]

1-Security_ID=CA135087B86
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2014062312345678
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=BillyGibbons
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=
13-Customer_Acc_Type=2 [Institutional]
14-Customer_LEI=13IEWX0W7C3RVXNMNZ25 [Optional]
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=2 [Sell]
20-Quantity=2000000
21-Price=98.88
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.10
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=Y
30-Fee-based Account=N

Swiss International Customer

Trade report not required

Figure 7: Two Dealers trade through IDBB

7. Reporting Dealer Member A sells 5 million Government of Canada 1.5 06/01/23 electronically from IDBB trading platform. Reporting Dealer B sits on the other side of the trade

a. Two trade reports are expected

Reporting Dealer A

1-Security_ID=CA135087A610
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=20140623009988
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=DustyHill
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=4 [IDBB]
12-Counterparty_ID=NJ73YDRBTUDR8UZ9UZ22
13-Customer_Acc_Type=
14-Customer_LEI=
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=Y
18-Trading_Venue_ID=NJ73YDRBTUDR8UZ9UZ22
19-Side=1 [Buy]
20-Quantity=5000000
21-Price=99.50
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.05
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Reporting Dealer B

1-Security_ID=CA135087A610
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=20140623009988
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=NeilYoung
10-Reporting_Dealer_ID=PT3QB789TSUIDF371261
11-Counterparty_Type=4 [IDBB]
12-Counterparty_ID=NJ73YDRBTUDR8UZ9UZ22
13-Customer_Acc_Type=
14-Customer_LEI=
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=Y
18-Trading_Venue_ID=NJ73YDRBTUDR8UZ9UZ22
19-Side=2 [Sell]
20-Quantity=5000000
21-Price=99.50
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.05
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

IDBB

Trade report not required

Figure 8: Dealer trades with Bank

8. Reporting Dealer Member buys 1M Saskatoon 3.7 11/27/23 from a Schedule 1 Bank. Dealer acts in a Principal Capacity

a. One trade report is expected

Reporting Dealer

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2014062311223344
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=BarryWhite
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=6 [Bank]
12-Counterparty_ID=5493001ECI4NJPXI5P10
13-Customer_Acc_Type=
14-Customer_LEI=
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=2 [Sell]
20-Quantity=1000000
21-Price=98.80
22-Benchmark_Sec_ID=CA135087A610
23-Benchmark_Sec_ID_Type=2 [ISIN]
24-Yield=3.40
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Schedule 1 Bank

Trade report not required

Figure 9: Introducer-Carry

9. Reporting Dealer Member B buys 4M Canada 1.75 03/01/2019 from a retail customer and introduces the trade to a carry dealer, Dealer A.

a. Two trade reports are expected

Reporting Dealer B [Introducer]

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2014062311223344
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=PatBenater
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=PT3QB789TSUIDF371261
13-Customer_Acc_Type=1 [Retail]
14-Customer_LEI=
15-Customer_Account_ID=JS1234 [Optional]
16-Introd_Carry=1 [Introducer]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=2 [Sell]
20-Quantity=4000000
21-Price=98.50
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.10
25-Commission=0.30
26-Capacity=1
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Reporting Dealer A [Carry]

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2014062311223344
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=MichaelBuble
10-Reporting_Dealer_ID=5493001ECI4NJPXI5P10
11-Counterparty_Type=3 [Dealer]
12-Counterparty_ID=13IEWX0W7C3RVXNMNW50
13-Customer_Acc_Type=
14-Customer_LEI=
15-Customer_Account_ID=
16-Introd_Carry=2 [Carry]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=2 [Sell]
20-Quantity=4000000
21-Price=98.80
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.15
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Figure 10: Lead Dealer New Issue

10. Reporting (Lead) Dealer Member purchases into inventory 2Billion from the issuer as part of a bought deal primary distribution

a. One trade report is required

Reporting Dealer

1-Security_ID=123412341
2-Security_ID_Type=1 [CUSIP]
3-Trade_ID=2014062311223344
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=BryanAdams
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=7 [Issuer]
12-Counterparty_ID=
13-Customer_Acc_Type=
14-Customer_LEI=
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=2 [Sell]
20-Quantity=2000000000
21-Price=99.875
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.25
25-Commission=
26-Capacity=2
27-Primary Market=Y
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Issuer

Trade report not required

Figure 11: Lead Dealer sells to Syndicate

11. Reporting (Lead) Dealer Member A provides 100 Million allocation to Dealer Member B in the syndicate for sale to end clients

a. Two trade reports are required

Reporting Dealer A

1-Security_ID=123412341
2-Security_ID_Type=1 [CUSIP]
3-Trade_ID=2014062311223344
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=BryanAdams
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=3 [Dealer]
12-Counterparty_ID=PT3QB789TSUIDF371261
13-Customer_Acc_Type=
14-Customer_LEI=
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=1 [Buy]
20-Quantity=100000000
21-Price=99.50
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.25
25-Commission=
26-Capacity=2
27-Primary Market=Y
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Reporting Dealer B

1-Security_ID=123412341
2-Security_ID_Type=1 [CUSIP]
3-Trade_ID=2014062311223344
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=BryanAdams
10-Reporting_Dealer_ID=PT3QB789TSUIDF371261
11-Counterparty_Type=3 [Dealer]
12-Counterparty_ID=13IEWX0W7C3RVXNMNW50
13-Customer_Acc_Type=
14-Customer_LEI=
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=2 [Sell]
20-Quantity=100000000
21-Price=99.50
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.25
25-Commission=
26-Capacity=2
27-Primary Market=Y
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Figure 12: Dealer sells new issue to Canadian Inst. Client

12. Reporting Dealer Member sell 5M of a Provincial new issue to a Canadian institutional customer

a. One trade report is required

Reporting Dealer

1-Security_ID=123412341
2-Security_ID_Type=1 [CUSIP]
3-Trade_ID=2014062311223344
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=BryanAdams
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=
13-Customer_Acc_Type=2 [Institutional]
14-Customer_LEI=13IEWX0W7C3RVXNMNZ25 [Optional]
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=1 [Buy]
20-Quantity=5000000
21-Price=99.875
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.25
25-Commission=
26-Capacity=2
27-Primary Market=Y
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Canadian Institutional Client

Trade report not required

Figure 13: Riskless Principal

13. Reporting Dealer Member A sells 4M Canada 1.75 03/01/2019 to a Canadian institutional client on a riskless principal basis. Reporting Dealer A executes identical order with Reporting Dealer B

a. Three trade reports are expected – Client does not report

Reporting Dealer A [Customer Leg]	
	1-Security_ID=CA80383BQJ66 2-Security_ID_Type=2 [ISIN] 3-Trade_ID=2014062311223344 4-Orig_Trade_ID= 5-Trans_Type=0 [New] 6-Execution_Date=20140623 7-Execution_Time=14:27:51 8-Settlement_Date=20140626 9.Trader_ID=PatBenater 10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50 **11-Counterparty_Type=1 [Client]** 12-Counterparty_ID= **13-Customer_Acc_Type=2 [Institutional]** 14-Customer_LEI=13IEWX0W7C3RVXNMNZ25 [Optional] 15-Customer_Account_ID=JS1234 [Optional] 16-Introd_Carry=3 [N/A] 17-Electronic_Execution=N 18-Trading_Venue_ID= **19-Side=1 [Buy]** 20-Quantity=4000000 21-Price=98.85 22-Benchmark_Sec_ID= 23-Benchmark_Sec_ID_Type= 24-Yield=3.20 25-Commission= **26-Capacity=2** 27-Primary Market=N 28-Related Party=N 29-Non-resident=N 30-Fee-based Account=N

Reporting Dealer A

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2014062311223344
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=MichaelBuble
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=3 [Dealer]
12-Counterparty_ID=5493001ECI4NJPXI5P10
13-Customer_Acc_Type=
14-Customer_LEI=
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=2 [Sell]
20-Quantity=4000000
21-Price=98.80
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.15
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Reporting Dealer B

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2014062311223344
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=20140623
7-Execution_Time=14:27:51
8-Settlement_Date=20140626
9.Trader_ID=MichaelBuble
10-Reporting_Dealer_ID=5493001ECI4NJPXI5P10
11-Counterparty_Type=3 [Dealer]
12-Counterparty_ID=13IEWX0W7C3RVXNMNW50
13-Customer_Acc_Type=
14-Customer_LEI=
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=1 [Buy]
20-Quantity=4000000
21-Price=98.80
22-Benchmark_Sec_ID=
23-Benchmark_Sec_ID_Type=
24-Yield=3.15
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Figure 14: Trade Cancel

14. Reporting Dealer Member sells 1M Saskatoon 3.7 11/27/23 to a Canadian Institutional Customer. Dealer subsequently cancels the transaction after 2 days.

a. Two transaction reports expected

Original Transaction

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2013111212345678
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=2013112
7-Execution_Time=14:27:51
8-Settlement_Date=20131118
9.Trader_ID=GeneSimmons
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=
13-Customer_Acc_Type=2 [Inst]
14-Customer_LEI=13IEWX0W7C3RVXNMNZ25 [Optional]
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=1 [Buy]
20-Quantity=1000000
21-Price=98.80
22-Benchmark_Sec_ID=CA135087A610
23-Benchmark_Sec_ID_Type=2 [ISIN]
24-Yield=3.84
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Cancel Transaction

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=20131114578421
4-Orig_Trade_ID=2013111212345678
5-Trans_Type=1 [Cancel]
6-Execution_Date=2013114
7-Execution_Time=09:15:37
8-Settlement_Date=20131118
9.Trader_ID=GeneSimmons
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=
13-Customer_Acc_Type=2 [Inst]
14-Customer_LEI=13IEWX0W7C3RVXNMNZ25 [Optional]
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=1 [Buy]
20-Quantity=1000000
21-Price=98.80
22-Benchmark_Sec_ID=CA135087A610
23-Benchmark_Sec_ID_Type=2 [ISIN]
24-Yield=3.84
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Figure 15: Trade Cancel then New

15. Reporting Dealer Member sells 1M Saskatoon 3.7 11/27/23 to a Canadian Institutional Customer. Dealer subsequently cancels the transaction and replaces it with a new transaction with a different counterparty.

a. Three transaction reports expected

Original Transaction

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2013111212345678
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=2013112
7-Execution_Time=14:27:51
8-Settlement_Date=20131118
9.Trader_ID=GeneSimmons
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=
13-Customer_Acc_Type=2 [Inst]
14-Customer_LEI=13IEWX0W7C3RVXNMNZ25 [Optional]
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=1 [Buy]
20-Quantity=1000000
21-Price=98.80
22-Benchmark_Sec_ID=CA135087A610
23-Benchmark_Sec_ID_Type=2 [ISIN]
24-Yield=3.84
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Cancel Transaction

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=20131114578421
4-Orig_Trade_ID=2013111212345678
5-Trans_Type=1 [Cancel]
6-Execution_Date=2013114
7-Execution_Time=09:15:37
8-Settlement_Date=20131118
9.Trader_ID=GeneSimmons
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=
13-Customer_Acc_Type=2 [Inst]
14-Customer_LEI=13IEWX0W7C3RVXNMNZ25 [Optional]
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=1 [Buy]
20-Quantity=1000000
21-Price=98.80
22-Benchmark_Sec_ID=CA135087A610
23-Benchmark_Sec_ID_Type=2 [ISIN]
24-Yield=3.84
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

New Replacement Transaction

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2013111487654321
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=2013112 [Backdated]
7-Execution_Time=14:27:51
8-Settlement_Date=20131118
9.Trader_ID=GeneSimmons
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=
13-Customer_Acc_Type=1 [Retail]
14-Customer_LEI=
15-Customer_Account_ID=561780C [Optional]
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=1 [Buy]
20-Quantity=1000000
21-Price=98.80
22-Benchmark_Sec_ID=CA135087A610
23-Benchmark_Sec_ID_Type=2 [ISIN]
24-Yield=3.84
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Figure 16: Trade Correction

16. Reporting Dealer Member sells 1M Saskatoon 3.7 11/27/23 to a Canadian Institutional Customer. Dealer subsequently corrects the quantity of the transaction to 2M.

a. Two transaction reports expected

Original Transaction

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=2013111212345678
4-Orig_Trade_ID=
5-Trans_Type=0 [New]
6-Execution_Date=2013112
7-Execution_Time=14:27:51
8-Settlement_Date=20131118
9.Trader_ID=GeneSimmons
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=
13-Customer_Acc_Type=2 [Inst]
14-Customer_LEI=13IEWX0W7C3RVXNMNZ25 [Optional]
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=1 [Buy]
20-Quantity=1000000
21-Price=98.80
22-Benchmark_Sec_ID=CA135087A610
23-Benchmark_Sec_ID_Type=2 [ISIN]
24-Yield=3.84
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

Correction Transaction

1-Security_ID=CA80383BQJ66
2-Security_ID_Type=2 [ISIN]
3-Trade_ID=20131114578421
4-Orig_Trade_ID=2013111212345678
5-Trans_Type=2 [Correction]
6-Execution_Date=2013114
7-Execution_Time=09:15:37
8-Settlement_Date=20131118
9.Trader_ID=GeneSimmons
10-Reporting_Dealer_ID=13IEWX0W7C3RVXNMNW50
11-Counterparty_Type=1 [Client]
12-Counterparty_ID=
13-Customer_Acc_Type=2 [Inst]
14-Customer_LEI=13IEWX0W7C3RVXNMNZ25 [Optional]
15-Customer_Account_ID=
16-Introd_Carry=3 [N/A]
17-Electronic_Execution=N
18-Trading_Venue_ID=
19-Side=1 [Buy]
20-Quantity=2000000
21-Price=98.80
22-Benchmark_Sec_ID=CA135087A610
23-Benchmark_Sec_ID_Type=2 [ISIN]
24-Yield=3.84
25-Commission=
26-Capacity=2
27-Primary Market=N
28-Related Party=N
29-Non-resident=N
30-Fee-based Account=N

11.4 Appendix D: Repo Trading Scenarios

Figure 17: Reporting Dealer enters into a general collateral (known security) overnight repo with a client

1. **Reporting Dealer Member repos $50M general collateral, the security to be delivered is known, overnight, same-day start, to a Canadian institutional customer**
   a. One report is expected

Reporting Dealer

1-Repo_Agreement_ID=20150126000ABC71
2-Orig_Repo_ID=
3-Trans_Type=0 [New]
4-Agreement_Date=20150126
5-Agreement_Time=08:27:51
6-Clearing_House=
7-Trader_ID=TH3FLA5H
8-Repo_Type=1 [Repo]
9-Repo_Term=1 [Fixed Term]
10-Repo_Mat_Date=20150127
11-Settlement_Date=20150126
12-Reporting_Dealer_ID=DF69AG6FAG76SV73KC89
13-Counterparty_Type=1 [Client]
14-Counterparty_ID=
15-Customer_Acc_Type=2 [Institutional]
16-Customer_LEI=167DGF78AFGC92MD01LD
17-Customer_Account_ID=
18-Electronic_Execution=N
19-Trading_Venue_ID=
20-Quantity=50000000
21-Price=104.462
22-Repo_Currency=CAD
23-Repo_Rate=0.74
24-Repo_Haircut=
25-Repo_CSI_Type=4 [GC]
26-Repo_CSI_ID=CA135087A610
27-Related_Pty=N
28-Non_Resident=N

Figure 18: Reporting Dealer enters into a general collateral (unknown security) reverse repo via an ATS with a non-reporting Dealer

2. Reporting Dealer Member reverse repos $44M general collateral, for two days, security is not specified for two days, same-day start, electronic execution on an ATS that does not act as a counterparty, to a Canadian Dealer Member (that is not a GSD)

a. One report is expected

Reporting Dealer

1-Repo_Agreement_ID=20150115HC3L00SBDF76
2-Orig_Repo_ID=
3-Trans_Type=0 [New]
4-Agreement_Date=20150115
5-Agreement_Time=09:49:18
6-Clearing_House=001GPB6A9XPE8XJ
7-Trader_ID=GR33NARR0W
8-Repo_Type=2 [Reverse repo]
9-Repo_Term=1 [Fixed Term]
10-Repo_Mat_Date=20150119
11-Settlement_Date=20150115
12-Reporting_Dealer_ID=HDAGD8DFGFA78BX3B0S2
13-Counterparty_Type=3 [Dealer]
14-Counterparty_ID=AG8FGEGF7890HAFSD73JS
15-Customer_Acc_Type=
16-Customer_LEI=
17-Customer_Account_ID=
18-Electronic_Execution=Y
19-Trading_Venue_ID=ATS70687DF789G97
20-Quantity=44000000
21-Price=100.80
22-Repo_Currency=CAD
23-Repo_Rate=0.75
24-Repo_Haircut=0
25-Repo_CSI_Type=4 [GC]
26-Repo_CSI_ID=
27-Related_Pty=N
28-Non_Resident=N

Figure 19: Reporting Dealer enters into a one-week buy-sellback with a forward start via an IDBB with a GSD

3. Reporting Dealer Member conducts a buy-sellback for $50M Province of Ontario, 1-week term, agreement made on a Thursday, forward start the following Monday, electronic execution via an electronic IDBB platform in which the IDBB acts as counterparty, with a Dealer Member who is a GSD

a. Two reports are expected if GSD on both sides and IDBB in the middle

Reporting Dealer A

1-Repo_Agreement_ID=2014111300GS6SG1
2-Orig_Repo_ID=
3-Trans_Type=0 [New]
4-Agreement_Date=20141113
5-Agreement_Time=15:16:22
6-Clearing_House=001GPB6A9XPE8XJ
7-Trader_ID=B4TM4N
8-Repo_Type=4 [Buy/sell back]
9-Repo_Term=1 [Fixed Term]
10-Repo_Mat_Date=20141124
11-Settlement_Date=20141117
12-Reporting_Dealer_ID=8ADH768AEG8680SS0V78
13-Counterparty_Type=4 [IDBB]
14-Counterparty_ID=IDB67AG78887AG01MAS0
15-Customer_Acc_Type=
16-Customer_LEI=
17-Customer_Account_ID=
18-Electronic_Execution=Y
19-Trading_Venue_ID=IDB67AG78887AG01MAS0
20-Quantity=50000000
21-Price=115.44
22-Repo_Currency=CAD
23-Repo_Rate=0.76
24-Repo_Haircut=0
25-Repo_CSI_Type=1 [CUSIP]
26-Repo_CSI_ID=683234B98
27-Related_Pty=N
28-Non_Resident=N

Reporting Dealer B

1-Repo_Agreement_ID=20141113000ADFG7
2-Orig_Repo_ID=
3-Trans_Type=0 [New]
4-Agreement_Date=20141113
5-Agreement_Time=15:16:22
6-Clearing_House=
7-Trader_ID=ROB1N
8-Repo_Type=3 [Sell/buy back]
9-Repo_Term=1 [Fixed Term]
10-Repo_Mat_Date=20141124
11-Settlement_Date=20141117
12-Reporting_Dealer_ID=F689DF078A6ADH9DC8N2
13-Counterparty_Type=4 [IDBB]
14-Counterparty_ID=IDB67AG78887AG01MAS0
15-Customer_Acc_Type=
16-Customer_LEI=
17-Customer_Account_ID=
18-Electronic_Execution=Y
19-Trading_Venue_ID=IDB67AG78887AG01MAS0
20-Quantity=50000000
21-Price=115.44
22-Repo_Currency=CAD
23-Repo_Rate=0.76
24-Repo_Haircut=0
25-Repo_CSI_Type=1 [CUSIP]
26-Repo_CSI_ID=683234B98
27-Related_Pty=N
28-Non_Resident=N

IDBB

Trade report not required

Figure 20: Reportng Dealer enters into a general collateral (known security) term repo with a forward start with a foreign client

4. Reporting Dealer Member repos $11M general collateral, the security to be delivered is known, 1-week term, happens on a Friday and forward-start next Monday, with a foreign client

a. One report is expected

Reporting Dealer

1-Repo_Agreement_ID=2015011600UF6A3
2-Orig_Repo_ID=
3-Trans_Type=0 [New]
4-Agreement_Date=20150116
5-Agreement_Time=12:43:05
6-Clearing_House=
7-Trader_ID=W0ND32WOM4N
8-Repo_Type=1 [Repo]
9-Repo_Term=1 [Fixed Term]
10-Repo_Mat_Date=20150126
11-Settlement_Date=20150119
12-Reporting_Dealer_ID=FA69ASG68GSXC0VM2LZ
13-Counterparty_Type=1 [Client]
14-Counterparty_ID=
15-Customer_Acc_Type=2 [Institutional]
16-Customer_LEI=L7DC49AYEP0LM0HEDGER
17-Customer_Account_ID=
18-Electronic_Execution=N
19-Trading_Venue_ID=
20-Quantity=11000000
21-Price=105.28
22-Repo_Currency=USD
23-Repo_Rate=0.76
24-Repo_Haircut=2
25-Repo_CSI_Type=4 [GC]
26-Repo_CSI_ID=CA135087ZU15
27-Related_Pty=N
28-Non_Resident=Y

Figure 21: Reporting Dealer enters into a general collateral (known security) open term floating rate repo with a non-reporting Dealer

5. Reporting Dealer Member repos $10M general collateral open term with a non-GSD Dealer Member, floating rate

a. One report is expected

Reporting Dealer

1-Repo_Agreement_ID=201412030013578Q
2-Orig_Repo_ID=
3-Trans_Type=0 [New]
4-Agreement_Date=20141203
5-Agreement_Time=10:31:57
6-Clearing_House=
7-Trader_ID=5UPERMAN
8-Repo_Type=1 [Repo]
9-Repo_Term=2 [Open Term]
10-Repo_Mat_Date=
11-Settlement_Date=20141203
12-Reporting_Dealer_ID=DBA76DF76ADF790AM2B0
13-Counterparty_Type=3 [Dealer]
14-Counterparty_ID=7AG6FWE7OF8A8VAQM0S
15-Customer_Acc_Type=
16-Customer_LEI=
17-Customer_Account_ID=
18-Electronic_Execution=
19-Trading_Venue_ID=
20-Quantity=10000000
21-Price=108.37
22-Repo_Currency=CAD
23-Repo_Rate=CORRA+5bps [string]
24-Repo_Haircut=0
25-Repo_CSI_Type=4 [GC]
26-Repo_CSI_ID=CA135087YF56
27-Related_Pty=N
28-Non_Resident=N

Figure 22: Reporting Dealer closes an open term repo (Update)

6. **Report of the closing of the open-term repo in scenario 5, the counterparties agree to close the repo the next day, expressed an update to the previous**
    a. One report is expected

Reporting Dealer

1-Repo_Agreement_ID=2014120800DFG78
2-Orig_Repo_ID=201412030013578Q
3-Trans_Type=3 [Update]
4-Agreement_Date=20141208
5-Agreement_Time=13:15:09
6-Clearing_House=
7-Trader_ID=5UPERMAN
8-Repo_Type=1 [Repo]
9-Repo_Term=2 [Open Term]
10-Repo_Mat_Date=20141209
11-Settlement_Date=20141203
12-Reporting_Dealer_ID=DBA76DF76ADF790AM2B0
13-Counterparty_Type=3 [Dealer]
14-Counterparty_ID=7AG6FWE7OF8A8VAQM0S
15-Customer_Acc_Type=
16-Customer_LEI=
17-Customer_Account_ID=
18-Electronic_Execution=
19-Trading_Venue_ID=
20-Quantity=10000000
21-Price=108.37
22-Repo_Currency=CAD
23-Repo_Rate=CORRA+5bps
24-Repo_Haircut=0
25-Repo_CSI_Type=4 [GC]
26-Repo_CSI_ID=CA135087YF56
27-Related_Pty=N
28-Non_Resident=N

Figure 23: Reporting Dealer updates a general collateral (unknown security) reverse repo with the security (Update)

7. Reporting Dealer Member Member updates the collateral reverse repo in scenario 2 that had an unknown security with the CUSIP of the security

b. One report is expected

Reporting Dealer

1-Repo_Agreement_ID=201501178GDR823CBNQ2
2-Orig_Repo_ID=20150115HC3L00SBDF76
3-Trans_Type=3 [Update]
4-Agreement_Date=20150117
5-Agreement_Time=11:13:51
6-Clearing_House=001GPB6A9XPE8XJ
7-Trader_ID=GR33NARR0W
8-Repo_Type=2 [Reverse repo]
9-Repo_Term=1 [Fixed Term]
10-Repo_Mat_Date=20150119
11-Settlement_Date=20150115
12-Reporting_Dealer_ID=HDAGD8DFGFA78BX3B0S2
13-Counterparty_Type=3 [Dealer]
14-Counterparty_ID=AG8FGEGF7890HAFSD73JS
15-Customer_Acc_Type=
16-Customer_LEI=
17-Customer_Account_ID=
18-Electronic_Execution=Y
19-Trading_Venue_ID=ATS70687DF789G97
20-Quantity=44000000
21-Price=100.80
22-Repo_Currency=CAD
23-Repo_Rate=0.75
24-Repo_Haircut=0
25-Repo_CSI_Type=4 [GC]
26-Repo_CSI_ID=CA135087D275
27-Related_Pty=N
28-Non_Resident=N

Figure 24: Reporting Dealer changes the rate on an open term repo (Update)

8. Report of an update in the repo terms to the repo in scenario 1, with an update to the rate (the counterparties agree to a new rate going forward)

a. One report is expected

Reporting Dealer

1-Repo_Agreement_ID=20150126653QRST
2-Orig_Repo_ID=20150126000ABC71
3-Trans_Type=3 [Update]
4-Agreement_Date=20150126
5-Agreement_Time=09:54:26
6-Clearing_House=
7-Trader_ID=TH3FLA5H
8-Repo_Type=1 [Repo]
9-Repo_Term=1 [Fixed Term]
10-Repo_Mat_Date=20150127
11-Settlement_Date=20150126
12-Reporting_Dealer_ID=DF69AG6FAG76SV73KC89
13-Counterparty_Type=1 [Client]
14-Counterparty_ID=
15-Customer_Acc_Type=2 [Institutional]
16-Customer_LEI=167DGF78AFGC92MD01LD
17-Customer_Account_ID=
18-Electronic_Execution=N
19-Trading_Venue_ID=
20-Quantity=50000000
21-Price=104.462
22-Repo_Currency=CAD
23-Repo_Rate=0.76
24-Repo_Haircut=
25-Repo_CSI_Type=4 [GC]
26-Repo_CSI_ID=CA135087A610
27-Related_Pty=N
28-Non_Resident=N

Figure 25: Reporting Dealer corrects the quantity for an overnight repo with a client

9. Report of a correction in the repo terms to the repo in scenario 1, with correction in the quantity (value) of the collateral (a counterparty misreported the quantity and issues a correction)

a. One report is expected

Reporting Dealer

1-Repo_Agreement_ID=20150203Z88BNQ
2-Orig_Repo_ID=20150126000ABC71
3-Trans_Type=2 [Correction]
4-Agreement_Date=20150203
5-Agreement_Time=10:15:33
6-Clearing_House=
7-Trader_ID=TH3FLA5H
8-Repo_Type=1 [Repo]
9-Repo_Term=1 [Fixed Term]
10-Repo_Mat_Date=20150127
11-Settlement_Date=20150126
12-Reporting_Dealer_ID=DF69AG6FAG76SV73KC89
13-Counterparty_Type=1 [Client]
14-Counterparty_ID=
15-Customer_Acc_Type=2 [Institutional]
16-Customer_LEI=167DGF78AFGC92MD01LD
17-Customer_Account_ID=
18-Electronic_Execution=N
19-Trading_Venue_ID=
20-Quantity=40000000
21-Price=104.462
22-Repo_Currency=CAD
23-Repo_Rate=0.74
24-Repo_Haircut=
25-Repo_CSI_Type=4 [GC]
26-Repo_CSI_ID=CA135087A610
27-Related_Pty=N
28-Non_Resident=N

Figure 26: Reporting Dealer cancels a repo transaction

10. Report of a cancel of the repo in scenario 1

a. One report is expected

Reporting Dealer

1-Repo_Agreement_ID=20150127OI519S
2-Orig_Repo_ID=20150126000ABC71
3-Trans_Type=1 [Cancel]
4-Agreement_Date=20150127
5-Agreement_Time=12:06:51
6-Clearing_House=
7-Trader_ID=TH3FLA5H
8-Repo_Type=1 [Repo]
9-Repo_Term=1 [Fixed Term]
10-Repo_Mat_Date=20150127
11-Settlement_Date=20150126
12-Reporting_Dealer_ID=DF69AG6FAG76SV73KC89
13-Counterparty_Type=1 [Client]
14-Counterparty_ID=
15-Customer_Acc_Type=2 [Institutional]
16-Customer_LEI=167DGF78AFGC92MD01LD
17-Customer_Account_ID=
18-Electronic_Execution=N
19-Trading_Venue_ID=
20-Quantity=40000000
21-Price=104.462
22-Repo_Currency=CAD
23-Repo_Rate=0.74
24-Repo_Haircut=
25-Repo_CSI_Type=4 [GC]
26-Repo_CSI_ID=CA135087A610
27-Related_Pty=N
28-Non_Resident=N

11.5 Appendix E: MTRS 2.0 Enrollment Form

Table 8: Enrollment Form (sample)

Investment Industry Regulatory Organization of Canada
MTRS 2.0 Dealer Member Enrollment

Dealer Member Information

Legal Name of Dealer Member Entity: ______________________________

Legal Entity Identifier (LEI): ______________________________

Address: ______________________________

City: ______________ Province: ______________ Postal Code: __________

Business Contact

Name: ______________________________

Phone: ______________ Email: ______________________________

Technical Contact

Name: ______________________________

Phone: ______________ Email: ______________________________

Transaction Information

Retail Transactions: ☐Yes ☐No

Institutional Transactions: ☐Yes ☐No

Bond Transactions: ☐Yes ☐No

Money Market Transactions: ☐Yes ☐No

Repo Transactions: ☐Yes ☐No

Carrying Dealer: ☐Yes ☐No

If yes, please attach list of Introducing Dealer Member Legal Names.

Authorized Agent Information

Legal Name of Authorized Agent: ______________________________

Contact Name: ______________________________

Phone: ______________ Email: ______________________________

Please attach additional Authorized Agents if needed.

Dealer Member Authorization

Name: ______________________________

Title: ______________________________

Signature: ______________________________

Phone: ______________ Email: ______________________________

11.6 Appendix E: Legal Entity Identifier Information and Registration

LEIs can only be obtained from a Local Operating Unit (LOU) endorsed by the Global LEI System's Regulatory Oversight Committee (ROC). The list of ROC-endorsed LOUs and their contact information is available at http://www.leiroc.org/publications/gls/lou_20131003_2.pdf

Each LOU has its own process for issuing LEIs but generally, an applicant must supply the LOU with the official name of the entity, the address of legal formation, the address of the headquarters, the name of the business registry and the entity's ID at that business registry where it was created, if applicable. Each entity should be assigned only one LEI.

The registration process takes approximately 1-3 weeks to obtain a LEI and costs between $200-300.

Once registered, each entity must advise the LOU of any changes in entity information. They also must re-validate their information once a year with the LOU.

http://www.gfma.org/initiatives/legal-entity-identifier-(lei)/legal-entity-identifier-(lei)/
http://www.treasury.gov/initiatives/wsr/ofr/Documents/LEI_FAQs_August2012_FINAL.pdf
https://www.ciciutility.org/

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